Modification to the Methodology of the S&P 500 Rising Rates Index

MEXICO CITY, MARCH 21, 2019: S&P Dow Jones Indices (“S&P DJI”) announces a change to the methodology of the S&P 500 Rising Rates Index.

In order to increase the accuracy of the sector weight distribution, S&P DJI will change the rate sensitivity score used for securities with less than 36 months of trading history. The table below summarizes the change.

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<th>Change</th>
<th>Previous</th>
<th>Methodology</th>
<th>Updated</th>
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| Rate sensitivity score used for stocks with less than 36 months of trading history | For securities with less than 36 months of trading history, regression is not performed. Instead, these securities are assigned a rate sensitivity score of 1, equal to the mean sensitivity of the universe to interest rates. | For securities with less than 36 months of trading history, regression is not performed. Instead, these securities are assigned a rate sensitivity score, equal to the mean sensitivity to interest rates of the corresponding sector in the universe. |}

This change will become effective prior to the market open on Monday, April 22, 2019, in conjunction with the quarterly rebalancing.

Please note that the S&P 500 Rising Rates Index Methodology on S&P DJI’s website is being updated to reflect this change.

For more information about S&P Dow Jones Indices, please visit www.spdji.com.

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S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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